

In this course no prior knowledge of design or optimization is assumed. The basic background needed for the course is the vector and matrix algebra and fundamental vector calculus. Some background in engineering analysis is also assumed. Most junior and senior level students will have the background to take this course.

First Graduate Level Course

- Theory and numerical methods for unconstrained optimization (Chapters 1-4, 10, 11)
- Theory and numerical methods for constrained optimization (Chapters 4-7, 12, 13)
- Linear and quadratic programming (Chapters 8, 9).

Pace of material coverage is faster. Compared to the undergraduate course, some advanced topics on optimization, such as rate convergence, inexact line search, quasi-Newton methods and derivation of some of the algorithms, are covered. Students also code some of the algorithms into computer programs and solve practical problems.

Second Graduate Level Course

- Advanced topics on optimum design: duality theory in nonlinear programming, rate of convergence of iterative algorithms, derivation of numerical methods, direct search methods (Chapters 1 to 14)
- Methods for discrete variable problems (Chapter 15)
- Nature-inspired search methods (Chapter 17)
- Multi-objective optimization (Chapter 18)
- Global optimization (Chapter 16)
- Response surface methods, robust design, and reliability-based design optimization (Chapter 19)

Students write computer programs to implement some of the numerical method and solve practical problems.

Introduction To Optimum Design Solution

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